Probabilistic Models: Spring 2014 Structure Learning with Dynamic Programming Example

We are given the following local scores for some decomposable scoring function and dataset \mathcal{D} .

| $\begin{array}{c} Score(A, PA_A : \mathcal{D}) \\ \hline 44.10 \\ 43.55 \\ 46.90 \\ 47.93 \\ 45.66 \\ 48.17 \end{array}$ | $\begin{array}{c} PA_A \\ C \\ B \\ E \\ D \\ B \\ \emptyset \end{array}$ | $\begin{array}{c} Score(B,PA_B:\mathcal{D}) \\ 15.11 \\ 8.40 \\ 30.90 \\ 25.37 \\ 31.08 \\ 24.11 \\ 33.59 \end{array}$ | $\begin{array}{c} PA_B \\ \hline C E \\ C D \\ D \\ C \\ A \\ A \\ \emptyset \end{array}$ | $\frac{Score(C, PA_C : \mathcal{D})}{8.40} \\ 25.23 \\ 8.40 \\ 28.04 \\ 30.90 \\ 40.25 \\ 48.47 \\ \end{bmatrix}$ | $\begin{array}{c} PA_C\\ B \\ B \\ B \\ D\\ E\\ D\\ B\\ \emptyset \end{array}$ |
|--|---|--|---|---|--|
| $\begin{array}{c} Score(D, PA_D : \mathcal{D}) \\ \hline 8.40 \\ 8.40 \\ 10.90 \\ 25.37 \\ 40.25 \\ 42.70 \\ 24.11 \\ 42.94 \end{array}$ | $ \begin{array}{c} PA_D \\ B E \\ B C \\ C \\ B \\ A \\ A \\ \emptyset \end{array} $ | 13 12 24 43 17 | $\begin{array}{c} PA_E:\mathcal{D}) \\ \hline 3.81 \\ 2.47 \\ 4.07 \\ 5.24 \\ .95 \\51 \end{array}$ | $ \begin{array}{c c} PA_E \\ B C \\ D \\ C \\ A \\ A C \\ \emptyset \end{array} $ | |

1. Calculate the score of the optimal network according to these scores. Assume we want to minimize the network score.

Useful Algorithms

Notation

- $Score(\mathbf{U})$. The score of the optimal subnetwork over variables \mathbf{U}
- *BestScore*(*X*, **U**). The score of the best parent set for *X* which is a subset of **U**
- $|\mathbf{U}|$. The number of variables in \mathbf{U}

```
procedure EXPAND(node U, sorted family scores BestScore)
    for each leaf in \mathbf{V} \setminus \mathbf{U} do
        newScore \leftarrow Score(\mathbf{U}) + BestScore(leaf, \mathbf{U})
        if newScore < Score(\mathbf{U} \cup leaf) then
            Score(\mathbf{U} \cup leaf) \leftarrow newScore
        end if
    end for
end procedure
procedure MAIN(variables V, sorted family scores BestScore)
    Score(\emptyset) \leftarrow 0
    for layer l = 0 to |\mathbf{V}| do
        for each node U such that |\mathbf{U}| = l do
            expand(U, BestScore)
        end for
    end for
    return Score(\mathbf{V})
end procedure
```

Note. The score of a subnetwork can also be expressed recursively. The algorithm implicitly calculates this recurrence.

 $Score(\mathbf{U}) = \min_{leaf \in \mathbf{V} \setminus \mathbf{U}} Score(\mathbf{U} \setminus leaf) + BestScore(leaf, \mathbf{U})$